

**UNITED STATES DISTRICT COURT
SOUTHERN DISTRICT OF NEW YORK**

LOOMIS SAYLES TRUST COMPANY, LLC,
Individually and on behalf of all others similarly
situated,

Plaintiff,

v.

CITIGROUP GLOBAL MARKETS INC.

Defendant.

Civil Case No. 22-cv-6706-LGS

**DECLARATION OF HELAM GEBREMARIAM IN SUPPORT OF DEFENDANT
CITIGROUP GLOBAL MARKETS INC.'S MOTION TO DISMISS PLAINTIFF
LOOMIS SAYLES TRUST COMPANY, LLC'S CLASS ACTION COMPLAINT**

I, Helam Gebremariam, declare as follows:

1. I am a partner at the law firm of Cravath, Swaine & Moore LLP. My office is located at Worldwide Plaza, 825 Eighth Avenue, New York, NY 10019.

2. I represent Citigroup Global Markets Inc. ("CGMI") in the above captioned action against Loomis Sayles Trust Company, LLC ("LSTC").

3. I submit this declaration in support of CGMI's Motion to Dismiss LSTC's Class Action Complaint ("Motion").

4. Attached hereto as Exhibit 1 is a true and correct copy of Bloomberg chat messages exchanged on March 18, 2022 between Joseph Chiomastro of CGMI, Nicholas Gagnon of Loomis, Sayles & Company, L.P. ("Loomis"), and Daniel Maturi of Loomis. Certain personal identifiable information—the email addresses of the individuals present in the chat room and the names of the individuals present in the chat room who did not contribute to the

conversation and are therefore not relevant to CGMI's Motion—has been redacted from Exhibit 1. No content of any communications has been redacted from Exhibit 1.

5. The timestamps of the chat messages contained in Exhibit 1 are shown in Greenwich Mean Time ("GMT"). Because the relationship between the chat messages and the end of the New York Stock Exchange trading day at 4:00 p.m. Eastern Daylight Time ("EDT") is relevant to CGMI's Motion, specific messages in Exhibit 1 are referred to in the Motion by their corresponding EDT, which is 4 hours behind GMT. For example, the time entry for the last chat on page 11 of Exhibit 1 includes a time stamp of "19:48:50", which corresponds to 3:48:50 p.m. EDT.

6. Attached hereto as Exhibit 2 is a true and accurate transcription created by counsel for CGMI of a recorded telephone call between Joseph Chiomastro of CGMI and Nicholas Gagnon of Loomis, which took place on March 18, 2022, at 2:32 p.m. EDT. True and correct copies of the corresponding audio file of the recording have been submitted to the Court and counsel for LSTC via email.

7. Attached hereto as Exhibit 3 is a true and accurate transcription created by counsel for CGMI of a recorded telephone call between Joseph Chiomastro of CGMI and Nicholas Gagnon of Loomis, which took place on March 18, 2022, at 3:31 p.m. EDT. True and correct copies of the corresponding audio file of the recording have been submitted to the Court and counsel for LSTC via email.

8. Attached hereto as Exhibit 4 is a true and correct copy of the New York Stock Exchange (“NYSE”) Regulatory Memo, NYSE RM 22-04, regarding “QUARTERLY EXPIRATION DAY – March 18, 2022”, dated March 14, 2022, available at <https://www.nyse.com/publicdocs/nyse/markets/nyse/rule-interpretations/2022/Quarterly%20Expiration%20IM%20Q1%20-%202022%20-%20Final%20-%20Corrected.pdf>.

Dated: November 16, 2022

Respectfully submitted,

/s/ Helam Gebremariam

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